



Securities Lending Report

SSTL - HITIF - AMERICAN INDEX FUND

Report as at 11/12/2025

Summary of policy	
% limit on maximum percentage of book on loan	30%
Revenue Split	75/25 *
Name of the Fund	SSTL - HITIF - AMERICAN INDEX FUND
Replication Mode	Physical replication
ISIN Code	GB00B80QG615
Total net assets (AuM)	18,706,944,360
Reference currency of the fund	GBP

* The sub-fund will receive 75% of the gross revenue generated and the remaining 25% will be split between the Securities Lending Agent and the Management Company

Securities lending data - as at 11/12/2025	
Currently on loan in GBP (base currency)	1,475,225,775.64
Current percentage on loan (in % of the fund AuM)	7.89%
Collateral value (cash and securities) in GBP (base currency)	1,765,992,115.44
Collateral value (cash and securities) in % of loan	120%

Securities lending statistics	
12-month average on loan in GBP (base currency)	1,204,479,335.56
12-month average on loan as a % of the fund AuM	7.25%
12-month maximum on loan in GBP	1,658,547,397.55
12-month maximum on loan as a % of the fund AuM	9.28%
Gross Return for the fund over the last 12 months in (base currency fund)	1,764,095.72
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0106%

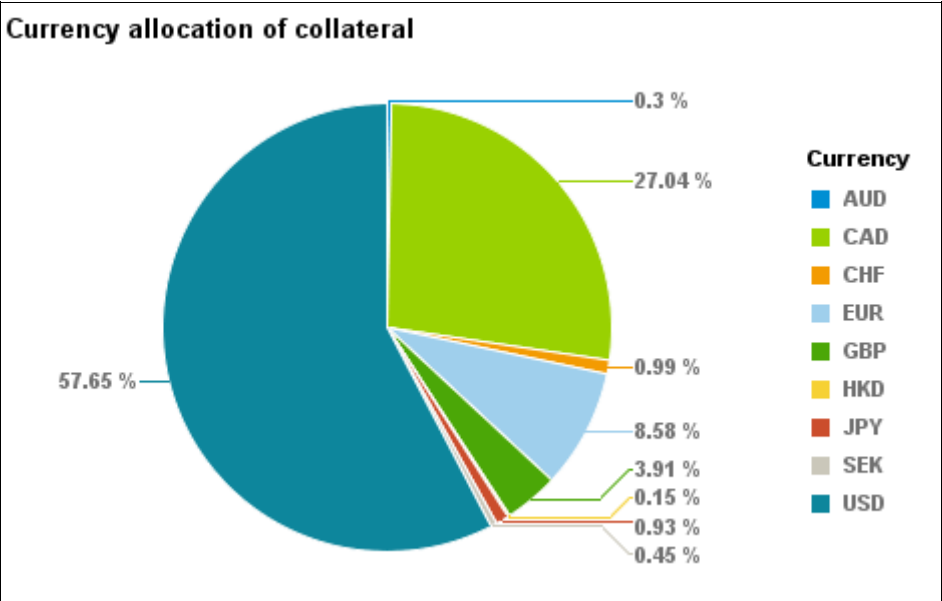
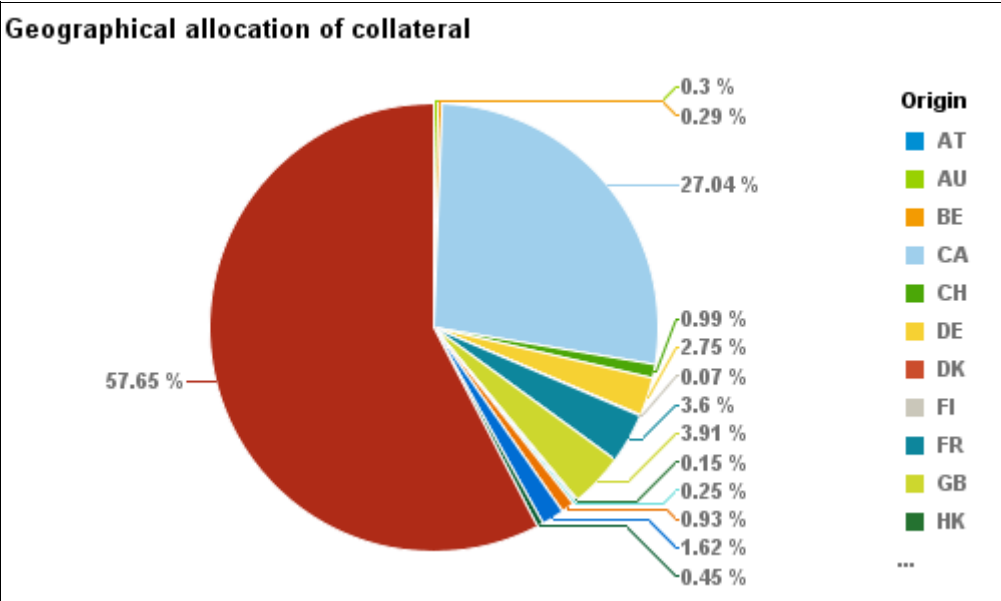
Collateral data - as at 11/12/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AU000000CPU5	COMPUTERSHARE ODSH COMPUTERSHARE	COM	AU	AUD	AAA	5,348,821.82	2,664,883.95	0.15%
AU000000REA9	REA GROUP ODSH REA GROUP	COM	AU	AUD	AAA	5,348,788.00	2,664,867.10	0.15%
BE0003739530	UCB SA ODSH UCB SA	COM	BE	EUR	AA3	689,078.11	602,235.72	0.03%
BE0974293251	A B I ODSH A B I	COM	BE	EUR	AA3	5,250,233.00	4,588,562.31	0.26%
CA05534B7604	BCE ODSH BCE	COM	CA	CAD	AAA	33,386,045.86	18,092,966.19	1.02%
CA0636711016	BMO ODSH BMO	COM	CA	CAD	AAA	90,788,182.97	49,201,020.44	2.79%
CA0641491075	BANK NOVA ODSH BANK NOVA	COM	CA	CAD	AAA	117,215,262.60	63,522,700.23	3.60%
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	174,695,248.37	94,672,943.16	5.36%
CA1363851017	CANADIAN NATURAL ODSH CANADIAN NATURAL	COM	CA	CAD	AAA	117,215,292.66	63,522,716.52	3.60%
CA15135U1093	CENOVUS ENERGY ODSH CENOVUS ENERGY	COM	CA	CAD	AAA	72,052,894.97	39,047,768.58	2.21%

Collateral data - as at 11/12/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA2908761018	EMERA ODSH EMERA	COM	CA	CAD	AAA	9,331,990.46	5,057,304.14	0.29%
CA56501R1064	MANULIFE FINANCI ODSH MANULIFE FINANCI	COM	CA	CAD	AAA	9,331,963.47	5,057,289.51	0.29%
CA7063271034	PEMBINA PIPE ODSH PEMBINA PIPE	COM	CA	CAD	AAA	47,602,728.54	25,797,441.29	1.46%
CA7392391016	POWER CORP CA ODSH POWER CORP CA	COM	CA	CAD	AAA	6,222,412.79	3,372,124.53	0.19%
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	48,147,942.29	26,092,910.06	1.48%
CA82509L1076	SHOPIFY ODSH SHOPIFY	COM	CA	CAD	AAA	19,786,061.44	10,722,699.60	0.61%
CA8911605092	TD ODSH TD	COM	CA	CAD	AAA	117,215,176.08	63,522,653.34	3.60%
CA89156V1067	TOURMALIN OIL ODSH TOURMALIN OIL	COM	CA	CAD	AAA	10,364,961.36	5,617,104.11	0.32%
CA9611485090	GEORGE WESTON ODSH GEORGE WESTON	COM	CA	CAD	AAA	7,643,109.29	4,142,045.41	0.23%
CH0010645932	GIVAUDAN ODSH GIVAUDAN	COM	CH	CHF		8,349,208.00	7,808,836.51	0.44%
CH0012221716	ABB ODSH ABB	COM	CH	CHF		7,962,228.79	7,446,903.10	0.42%
CH0013841017	LONZA GROUP ODSH LONZA GROUP	COM	CH	CHF		2,374,924.80	2,221,216.61	0.13%
DE0001102572	DEGV 08/15/52 GERMANY	GOV	DE	EUR	AAA	2,462,023.46	2,151,742.23	0.12%
DE0001102606	DEGV 1.700 08/15/32 GERMANY	GOV	DE	EUR	AAA	27,849,795.04	24,339,971.19	1.38%
DE000BU22072	DEGV 2.000 12/10/26 GERMANY	GOV	DE	EUR	AAA	24,495,233.24	21,408,174.48	1.21%
FI0009005961	STORA ENSO ODSH STORA ENSO	COM	FI	EUR	AA1	10.31	9.01	0.00%
FI0009014377	ORION ODSH ORION	COM	FI	EUR	AA1	1,381,988.85	1,207,821.05	0.07%
FR0000052292	HERMES INTL ODSH HERMES INTL	COM	FR	EUR	AA2	1,669,136.00	1,458,779.93	0.08%
FR0000120321	L OREAL ODSH L OREAL	COM	FR	EUR	AA2	2,202,922.79	1,925,295.22	0.11%
FR0000120578	SANOFI FR ODSH SANOFI FR	COM	FR	EUR	AA2	31,226,499.71	27,291,120.18	1.55%
FR0000121485	KERING ODSH KERING	COM	FR	EUR	AA2	688,807.10	601,998.86	0.03%
FR0000124141	VEOLIA ENVIRON ODSH VEOLIA ENVIRON	COM	FR	EUR	AA2	30,972,234.53	27,068,899.26	1.53%
FR0000130809	SOCIETE GENERALE ODSH SOCIETE GENERALE	COM	FR	EUR	AA2	2,203,136.87	1,925,482.32	0.11%
FR0000188799	FRGV 3.150 07/25/32 FRANCE	GOV	FR	EUR	AA2	3,726,415.31	3,256,786.67	0.18%
FR0010371401	FRGV 4.000 10/25/38 FRANCE	GOV	FR	EUR	AA2	8.19	7.16	0.00%
GB0002634946	ORD 2.5P BAE SYSTEMS	CST	GB	GBP	AA3	1,925,478.08	1,925,478.08	0.11%
GB0002875804	ORD 25P BRITISH AMERICAN TOBACCO	CST	GB	GBP	AA3	1,925,486.29	1,925,486.29	0.11%
GB0009697037	ORD GBP0.60 BABCOCK INTL	CST	GB	GBP	AA3	12,868,982.14	12,868,982.14	0.73%
GB0009895292	ORD USD0.25 ASTRAZENECA	CST	GB	GBP	AA3	27,329,632.48	27,329,632.48	1.55%
GB0031790826	UKTI 2 01/26/35 UK TREASURY	GIL	GB	GBP	AA3	833.50	833.50	0.00%
GB0032089863	ORD GBP0.50 NEXT PLC	CST	GB	GBP	AA3	2,347,438.80	2,347,438.80	0.13%
GB00B033F229	ORD 6 14/81P CENTRICA PLC	CST	GB	GBP	AA3	3,504,867.15	3,504,867.15	0.20%
GB00B128DH60	UKTI 1 1/4 11/22/27 UK TREASURY	GIL	GB	GBP	AA3	427.27	427.27	0.00%
GB00B3D4VD98	UKTI 1 1/4 11/22/32 UK TREASURY	GIL	GB	GBP	AA3	11,903,462.11	11,903,462.11	0.67%
GB00B3Y1JG82	UKTI 0 1/8 03/22/29 UK TREASURY	GIL	GB	GBP	AA3	35.25	35.25	0.00%
GB00BLH38265	UKTI 0 1/8 03/22/39 UK Treasury	GIL	GB	GBP	AA3	149.93	149.93	0.00%
GB00BMF9LJ15	UKTI 0 3/4 11/22/33 UK Treasury	GIL	GB	GBP	AA3	2.08	2.08	0.00%
GB00BNNGP551	UKTI 0 1/8 08/10/31 UK Treasury	GIL	GB	GBP	AA3	7,252,453.89	7,252,453.89	0.41%
GB00BPSNBG80	UKTI 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	AA3	44,560.06	44,560.06	0.00%

Collateral data - as at 11/12/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	AA3	39.57	39.57	0.00%
GB00BYZW3J87	UKTI 0 1/8 11/22/36 UK TREASURY	GIL	GB	GBP	AA3	18,186.35	18,186.35	0.00%
IE000S9YS762	LINDE ODSH LINDE	COM	US	USD	AAA	30,781,007.15	23,107,996.81	1.31%
IE00BKVD2N49	SEAGATE ODSH SEAGATE	COM	US	USD	AAA	14,236,363.91	10,687,559.71	0.61%
IT0000062072	GENERALI ODSH GENERALI	COM	IT	EUR		689,052.26	602,213.13	0.03%
IT0001347308	BUZZI ODSH BUZZI	COM	IT	EUR		689,087.46	602,243.89	0.03%
IT0003153415	SNAM IT ODSH SNAM IT	COM	IT	EUR		689,093.31	602,249.00	0.03%
IT0003828271	RECORDATI ODSH RECORDATI	COM	IT	EUR		2,077,644.12	1,815,805.03	0.10%
IT0005508921	MONTE DEI PASCHI ODSH MONTE DEI PASCHI	COM	IT	EUR		689,091.12	602,247.09	0.03%
JP1024731R68	JPGV 0.800 06/01/27 JAPAN	GOV	JP	JPY	A1	738,023,677.97	3,540,828.22	0.20%
JP1201111968	JPGV 2.200 06/20/29 JAPAN	GOV	JP	JPY	A1	94,191,743.10	451,905.26	0.03%
JP1300331A99	JPGV 2.000 09/20/40 JAPAN	GOV	JP	JPY	A1	853,614,869.03	4,095,401.96	0.23%
JP3200450009	ORIX ODSH ORIX	COM	JP	JPY	A1	85,497,998.52	410,195.14	0.02%
JP3228600007	KANSAI ELEC ODSH KANSAI ELEC	COM	JP	JPY	A1	555,406,499.80	2,664,682.81	0.15%
JP3405400007	SUMITOMO HEAVY I ODSH SUMITOMO HEAVY I	COM	JP	JPY	A1	401,081,599.01	1,924,275.72	0.11%
JP3435000009	SONY GROUP ODSH SONY GROUP	COM	JP	JPY	A1	400,979,998.59	1,923,788.27	0.11%
JP3546800008	TERUMO ODSH TERUMO	COM	JP	JPY	A1	182,920,799.71	877,602.10	0.05%
JP3548610009	DENA ODSH DENA	COM	JP	JPY	A1	2,455.33	11.78	0.00%
JP3888300005	MITSUI CHEMICALS ODSH MITSUI CHEMICALS	COM	JP	JPY	A1	93,186,097.98	447,080.46	0.03%
KYG875721634	TENCENT HOLDINGS ODSH TENCENT HOLDINGS	COM	HK	HKD		27,622,684.49	2,664,867.54	0.15%
NL0000009538	PHILIPS ODSH PHILIPS	COM	NL	EUR	AAA	1,296,992.99	1,133,536.96	0.06%
NL0009538784	NXP SEMICONDRS ODSH NXP SEMICONDRS	COM	US	USD	AAA	91,388.87	68,607.69	0.00%
NL0011585146	FERRARI ODSH FERRARI	COM	IT	EUR		280,381.50	245,045.88	0.01%
NL0013654783	PROSUS ODSH PROSUS	COM	NL	EUR	AAA	31,453,447.99	27,489,466.87	1.56%
NL00150001Q9	STELLANTIS ODSH STELLANTIS	COM	IT	EUR		223.74	195.54	0.00%
NL0015001XZ6	NLGV 2.500 07/15/34 NETHERLANDS	GOV	NL	EUR	AAA	1.93	1.69	0.00%
NL0015002CX3	QIAGEN ODSH QIAGEN	COM	DE	EUR	AAA	769,005.45	672,090.06	0.04%
SE0000108656	ERICSSON ODSH ERICSSON	COM	SE	SEK	AAA	501,936.05	40,450.17	0.00%
SE0007100581	ASSA ABLOY ODSH ASSA ABLOY	COM	SE	SEK	AAA	91,265,163.52	7,354,903.88	0.42%
SE0017486889	ATLAS COPCO ODSH ATLAS COPCO	COM	SE	SEK	AAA	7,472,976.73	602,234.45	0.03%
US00724F1012	ADOBE ODSH ADOBE	COM	US	USD	AAA	30,452,500.40	22,861,379.38	1.29%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	39,936,690.70	29,981,375.10	1.70%
US00846U1016	AGILENT ODSH AGILENT	COM	US	USD	AAA	4,564,452.46	3,426,637.48	0.19%
US0162551016	ALIGN TECHNOLOGY ODSH ALIGN TECHNOLOGY	COM	US	USD	AAA	346,605.47	260,204.55	0.01%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	74,327,630.73	55,799,430.00	3.16%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	35,833,266.72	26,900,842.10	1.52%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	39,937,083.68	29,981,670.12	1.70%
US0236081024	AMEREN ODSH AMEREN	COM	US	USD	AAA	3,529,497.00	2,649,673.06	0.15%
US0320951017	AMPHENOL ODSH AMPHENOL	COM	US	USD	AAA	184.73	138.68	0.00%

Collateral data - as at 11/12/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	89,795,251.39	67,411,321.94	3.82%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	74,329,195.62	55,800,604.80	3.16%
US0605051046	BOFAML ODSH BOFAML	COM	US	USD	AAA	30,781,146.23	23,108,101.22	1.31%
US0718131099	BAXTER INTL ODSH BAXTER INTL	COM	US	USD	AAA	48.65	36.52	0.00%
US0846707026	BERKSHIRE ODSH BERKSHIRE	COM	US	USD	AAA	30,780,858.08	23,107,884.90	1.31%
US0970231058	BOEING ODSH BOEING	COM	US	USD	AAA	5,180,276.38	3,888,950.40	0.22%
US11135F1012	BROADCOM ODSH BROADCOM	COM	US	USD	AAA	74,329,064.55	55,800,506.40	3.16%
US17275R1023	CISCO SYSTEMS ODSH CISCO SYSTEMS	COM	US	USD	AAA	5,180,015.43	3,888,754.50	0.22%
US1729674242	CITIGROUP ODSH CITIGROUP	COM	US	USD	AAA	6,285,250.02	4,718,479.05	0.27%
US22160K1051	COSTCO WHOLESALE ODSH COSTCO WHOLESALE	COM	US	USD	AAA	4,632,040.11	3,477,377.06	0.20%
US28176E1082	EDWARDS LIFESCI ODSH EDWARDS LIFESCI	COM	US	USD	AAA	4,670,399.76	3,506,174.51	0.20%
US30303M1027	META PLATFORMS ODSH META PLATFORMS	COM	US	USD	AAA	14,218,343.09	10,674,031.07	0.60%
US30303M1027	META PLATFORMS ODSH META PLATFORMS	COM	US	USD	AAA	74,329,266.36	55,800,657.90	3.16%
US3755581036	GILEAD SCIENCES ODSH GILEAD SCIENCES	COM	US	USD	AAA	161.63	121.34	0.00%
US3802371076	GODADDY ODSH GODADDY	COM	US	USD	AAA	170.90	128.30	0.00%
US45784P1012	INSULET ODSH INSULET	COM	US	USD	AAA	3,495,049.59	2,623,812.61	0.15%
US4581401001	INTEL ODSH INTEL	COM	US	USD	AAA	2,741,517.05	2,058,118.73	0.12%
US46120E6023	INTUITIVE ODSH INTUITIVE	COM	US	USD	AAA	945,619.91	709,898.21	0.04%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	35,960,946.98	26,996,694.55	1.53%
US4824801009	KLA CORP ODSH KLA CORP	COM	US	USD	AAA	9,767,566.43	7,332,732.58	0.42%
US49177J1025	KENVUE ODSH KENVUE	COM	US	USD	AAA	3,549,768.63	2,664,891.43	0.15%
US4932671088	KEYCORP ODSH KEYCORP	COM	US	USD	AAA	3,211,605.72	2,411,024.90	0.14%
US5529531015	MGM RESORTS INTL ODSH MGM RESORTS INTL	COM	US	USD	AAA	13,930,428.64	10,457,887.20	0.59%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	36,242,305.89	27,207,917.04	1.54%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	74,328,517.88	55,800,096.00	3.16%
US5950171042	MICROCHIP TECH ODSH MICROCHIP TECH	COM	US	USD	AAA	109,726.39	82,374.08	0.00%
US5951121038	MICRON TECH ODSH MICRON TECH	COM	US	USD	AAA	34,076,078.76	25,581,681.44	1.45%
US6098391054	MONOLITHIC POWER ODSH MONOLITHIC POWER	COM	US	USD	AAA	3,201,395.39	2,403,359.78	0.14%
US61174X1090	MONSTER BEVERAGE ODSH MONSTER BEVERAGE	COM	US	USD	AAA	5,163,109.44	3,876,062.79	0.22%
US6174464486	MORGAN STANLEY ODSH MORGAN STANLEY	COM	US	USD	AAA	34,236,098.81	25,701,812.10	1.46%
US64110L1061	NETFLIX ODSH NETFLIX	COM	US	USD	AAA	27,339,622.73	20,524,471.85	1.16%
US6556631025	NORDSON ODSH NORDSON	COM	US	USD	AAA	396,072.32	297,340.43	0.02%
US6658591044	NORTHERN TRUST ODSH NORTHERN TRUST	COM	US	USD	AAA	411,089.04	308,613.82	0.02%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	38,233,589.37	28,702,818.49	1.63%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	59,939,806.27	44,998,165.44	2.55%
US6795801009	OLD DOMINION ODSH OLD DOMINION	COM	US	USD	AAA	940,773.59	706,259.97	0.04%
US6821891057	ON SEMICONDUCTOR ODSH ON SEMICONDUCTOR	COM	US	USD	AAA	272,249.09	204,383.54	0.01%
US6937181088	PACCAR DE ODSH PACCAR DE	COM	US	USD	AAA	355,986.75	267,247.29	0.02%
US70450Y1038	PAYPAL HLDG ODSH PAYPAL HLDG	COM	US	USD	AAA	5,163,127.20	3,876,076.12	0.22%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US7134481081	PEPSICO ODSH PEPSICO	COM	US	USD	AAA	126,047.39	94,626.62	0.01%
US7134481081	PEPSICO ODSH PEPSICO	COM	US	USD	AAA	31,314,216.63	23,508,289.20	1.33%
US7170811035	PFIZER ODSH PFIZER	COM	US	USD	AAA	686.80	515.60	0.00%
US7181721090	PHILIP MORRIS ODSH PHILIP MORRIS	COM	US	USD	AAA	5,162,122.58	3,875,321.93	0.22%
US73278L1052	POOL ODSH POOL	COM	US	USD	AAA	393,588.87	295,476.05	0.02%
US74251V1026	PRINCIPAL FINCL ODSH PRINCIPAL FINCL	COM	US	USD	AAA	571,697.26	429,186.04	0.02%
US7475251036	QUALCOMM ODSH QUALCOMM	COM	US	USD	AAA	5,539,001.79	4,158,253.66	0.24%
US75886F1075	REGENERON PHARMS ODSH REGENERON PHARMS	COM	US	USD	AAA	1,439,348.21	1,080,551.19	0.06%
US7766961061	ROPER TECH ODSH ROPER TECH	COM	US	USD	AAA	894,290.15	671,363.80	0.04%
US7782961038	ROSS STORES ODSH ROSS STORES	COM	US	USD	AAA	1,117,283.90	838,770.24	0.05%
US8581191009	STEEL DYNAMICS ODSH STEEL DYNAMICS	COM	US	USD	AAA	740,398.52	555,833.88	0.03%
US8716071076	SYNOPSIS ODSH SYNOPSIS	COM	US	USD	AAA	54,244.62	40,722.66	0.00%
US8716071076	SYNOPSIS ODSH SYNOPSIS	COM	US	USD	AAA	43,868,597.08	32,933,145.96	1.86%
US88160R1014	TESLA ODSH TESLA	COM	US	USD	AAA	5,162,782.19	3,875,817.12	0.22%
US912810FP85	UST 5.375 02/15/31 US TREASURY	GOV	US	USD	AAA	32,391.17	24,316.78	0.00%
US912810UC08	UST 4.250 08/15/54 US TREASURY	GOV	US	USD	AAA	6,032.07	4,528.41	0.00%
US91282CBP59	UST 1.125 02/29/28 US TREASURY	GOV	US	USD	AAA	36,779,834.09	27,611,451.59	1.56%
US91282CCE93	UST 1.250 05/31/28 US TREASURY	GOV	US	USD	AAA	36,779,812.16	27,611,435.13	1.56%
US91282CCY57	UST 1.250 09/30/28 US TREASURY	GOV	US	USD	AAA	25,867,372.75	19,419,220.56	1.10%
US91282CGH88	UST 3.500 01/31/28 US TREASURY	GOV	US	USD	AAA	36,734,905.58	27,577,722.74	1.56%
US91282CPL99	UST 3.375 11/30/27 US TREASURY	GOV	US	USD	AAA	344,799.04	258,848.42	0.01%
US92532F1003	VERTEX PHARMS ODSH VERTEX PHARMS	COM	US	USD	AAA	1,520,224.15	1,141,266.58	0.06%
US9311421039	WALMART ODSH WALMART	COM	US	USD	AAA	38,480,486.62	28,888,169.83	1.64%
US98389B1008	XCEL ENERGY ODSH XCEL ENERGY	COM	US	USD	AAA	578,454.23	434,258.65	0.02%
						Total:	1,765,992,115.44	100.00%



Counterparts
Number of counterparties with exposure exceeding 3% of the Fund's NAV

No.	Major Name	Market Value

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	BNP PARIBAS PRIME BROKERAGE INTL LTD (PARENT)	300,273,318.60
2	RBC DOMINION SECURITIES INC (PARENT)	296,286,805.23
3	SKANDINAVISKA ENSKILDA BANKEN AB (PARENT)	188,308,346.27
4	HSBC BANK PLC (PARENT)	164,700,137.10
5	TD SECURITIES INC (PARENT)	137,431,629.88